

Dep. Variable:	log_price	R-squared:	0.0041
Estimator:	PanelOLS	R-squared (Between):	-0.0098
No. Observations:	26461629	R-squared (Within):	0.0041
Date:	Sat, Apr 04 2020	R-squared (Overall):	0.0032
Time:	13:28:01	Log-likelihood	-7.342e+06
Cov. Estimator:	Clustered		
		F-statistic:	3.356e+04
Entities:	2060550	P-value	0.0000
Avg Obs:	12.842	Distribution:	F(3,24401076)
Min Obs:	1.0000		
Max Obs:	48.000	F-statistic (robust):	3017.3
		P-value	0.0000
Time periods:	48	Distribution:	F(3,24401076)
Avg Obs:	5.513e+05		
Min Obs:	4.391e+05		
Max Obs:	6.76e+05		

	Parameter	Std. Err.	T-stat	P-value	Lower CI	Upper CI
const	0.4990	0.0017	298.31	0.0000	0.4957	0.5023
involvedpostmerger	0.0178	0.0009	19.391	0.0000	0.0160	0.0196
postmerger	0.0523	0.0008	67.471	0.0000	0.0508	0.0539
month_since_start	-0.0002	7.76e-05	-1.9874	0.0469	-0.0003	-2.13e-06

F-test for Poolability: 67.489
P-value: 0.0000
Distribution: F(2060549,24401076)

Included effects: Entity